

Exhibit A

**UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK**

Set Capital LLC, et al.

v.

Credit Suisse Group AG, et al.

Master Case No. 1:18-cv-02268-AT

ECF CASE

NOTICE OF RULE 30(b)(6) DEPOSITION

PLEASE TAKE NOTICE THAT pursuant to Rule 30(b)(6) of the Federal Rules of Civil Procedure, and the Third Amended Civil Case Management Plan and Scheduling Order entered by Magistrate Judge Sarah Netburn on December 13, 2022 [ECF 219], Lead Plaintiffs in the above-captioned action will take the deposition of Defendants Credit Suisse Group AG, Credit Suisse AG, and Credit Suisse International (“Credit Suisse”) on February 28, 2023, or on a mutually agreed upon date. Pursuant to Rule 30(b)(4), by the agreement of the parties, the deposition will take place by remote means subject to the parties’ further agreement on a suitable remote deposition platform. Unless mutually agreed otherwise, the deposition shall commence at 9 a.m. in the time zone where the witness resides and will continue from day to day until completed. Credit Suisse shall designate one or more officers, directors, managing agents, employees, or other persons to testify on its behalf concerning the subjects set forth in the attached Schedule A, which is incorporated by reference as if fully set forth herein. Lead Plaintiffs request that Credit Suisse provide written notice at least three (3) days prior to the deposition of the name(s) and employment position(s) of the individual(s) designated to testify on Credit Suisse’s behalf, as well as the topic(s) on which such individual(s) are designated to testify.

NOTICE IS FURTHER GIVEN THAT, subject to the parties' agreement, the deposition will take place before a notary public or other officer authorized to administer the oaths and record testimony pursuant to Rule 28 of the Federal Rules of Civil Procedure, who attends the deposition through the same remote means used to connect all other remote parties, and that the deposition will be recorded by stenographic means and videotape.

PLEASE TAKE FURTHER NOTICE that Lead Plaintiffs reserve the right to supplement or amend this notice and/or Schedule A attached hereto as well as the right of notice and to take further depositions pursuant to Rule 30(b)(6).

February 23, 2023

Respectfully submitted,

/s/ Michael B. Eisenkraft
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SCHEDULE A
DEFINITIONS AND INSTRUCTIONS

1. The definitions and rules of construction set forth in Rule 26.3 of the Local Civil Rules of the Southern District of New York are hereby incorporated by reference and apply to these Notice Topics. These definitions apply throughout these Notice Topics without regard to capitalization.
2. The term “swap agreement” shall refer to total return swap agreements.
3. VIX shall mean the Chicago Board Options Exchange’s CBOE Volatility Index.
4. The term “XIV Notes” shall mean Credit Suisse’s VelocitySharesTM Daily Inverse VIX Short Term Exchange Traded Notes linked to the S&P 500 VIX Short-Term Futures Index.
5. XIVIV shall mean the Intraday Indicative Value of XIV.
6. The present tense includes the past and future tenses.
7. Unless otherwise specified, the applicable time period for the Notice Topics set forth below is June 30, 2017 to February 5, 2018, inclusive.
8. All other terms used within this document, including any terms used within this Definitions section, possess their customary and ordinary meaning.
9. For all purposes herein, all spelling, syntax, grammar, abbreviations, idioms, and proper nouns shall be construed and interpreted to give proper meaning and consistency to their context.
10. The use of any definition for the purposes of this Notice shall not be deemed to constitute an agreement or acknowledgment on the part of Defendants that such definition is accurate, meaningful, or appropriate for any other purpose in the Action.

NOTICE TOPICS

1. The trading and hedging activity of Credit Suisse’s Prime Brokerage desk related in any

way to XIV Notes, including but not limited to, borrowing, lending/loaning, delivery and short sales transactions.

2. The risk profiles, economic incentives, and potential payout(s) for: (1) Credit Suisse with respect to XIV Note swap agreements; (2) XIV Note swap agreement counterparties; and (3) XIV Note borrowers.

3. Credit Suisse's knowledge and/or expectations regarding any divergence between the value and the price of XIV Notes from XIVIV from October 1, 2017, to February 15, 2018.

4. Credit Suisse's knowledge, expectation and/or modeling of the likelihood that holders of XIV Notes would hedge their exposure in the event of a volatility change in the VIX, and any information regarding the potential or actual price impact of that hedging activity on the market for XIV Notes.